



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Apr 2016	DAEU	Future	0	16.3361	16.3551	0.0000	0.0000	50	817,152.50
Apr 2016	DAEU	Future	1	16.3296	16.3551	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	16.4189	16.4459	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	1	16.4474	16.4726	0.0000	0.0000	0	0.00
			<u>76</u>					<u>50.00</u>	<u>817,152.50</u>
		Total	76					50.00	817,152.50
									102,989.00
									1,299,196,948.80
Future									
Apr 2016	DAGB	Future	157	21.0646	21.0443	0.0000	0.0000	0	0.00
May 2016	DAGB	Future	123	21.0795	21.0411	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	22.6851	22.6671	0.0000	0.0000	0	0.00
			<u>353</u>					<u>0.00</u>	<u>0.00</u>
									37,215.00
									578,355,074.10
Option									
Sep 2016	DAGB	21.20 Put	12,264	591.9429	624.7454	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	55.4911	49.8389	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
		Total	24,881					0.00	0.00
									156,081.00
									0.00
Future									
Apr 2016	DAUS	Future	0	14.4287	14.5194	0.0000	0.0000	322	4,649,962.90
Apr 2016	DAUS	Future	107	14.4389	14.5194	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	1,100	14.4481	14.5162	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	733	14.4524	14.5290	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	825	14.4601	14.5462	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	616	14.4700	14.5552	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,880	14.4800	14.5643	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	14.4833	14.5673	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	4,700	14.4932	14.5764	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	285	14.5098	14.5915	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,000	14.5164	14.5976	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>		
May 2016	DAUS	Future	930	14.5264	14.6066	0.0000	0.0000	55	802,884.50		
May 2016	DAUS	Future	2,003	14.5297	14.6097	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.5559	14.6359	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	0	14.6140	14.6942	0.0000	0.0000	100	1,467,700.00		
Jul 2016	DAUS	Future	2,110	14.6950	14.7762	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	14.6979	14.7845	0.0000	0.0000	265	3,917,892.50		
Aug 2016	DAUS	Future	105	14.7514	14.8330	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	14.7931	14.8749	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.8438	14.9257	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.1113	15.1941	0.0000	0.0000	0	0.00		
			<u>20,143</u>					<u>742.00</u>	<u>10,838,439.90</u>	<u>3,748,629.00</u>	<u>39,738,935,651.10</u>

Option

May 2016	DAUS	14.42 Put	1,000	125.0046	115.2229	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	445.7398	392.2538	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	13.1504	24.9885	0.0000	0.0000	0	0.00
May 2016	DAUS	14.55 Call	2,500	149.1365	202.9044	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	115.9753	100.5879	0.0000	0.0000	39	0.00
May 2016	DAUS	14.44 Put	1,000	187.1068	162.4570	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	10.8846	17.5428	0.0000	0.0000	39	0.00
May 2016	DAUS	14.46 Put	1,000	230.8215	204.6603	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	15,000	155.3489	137.9094	0.0000	0.0000	0	0.00
May 2016	DAUS	14.48 Put	1,000	267.0067	240.7888	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	0.2208	0.2571	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	24.0296	21.0046	0.0000	0.0000	0	0.00
May 2016	DAUS	14.25 Put	1,000	176.9287	0.0000	0.0000	0.0000	1,000	0.00
May 2016	DAUS	16.13 Call	250	16.8468	23.3944	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	5.6058	7.5466	0.0000	0.0000	0	0.00
May 2016	DAUS	14.50 Put	1,000	300.0012	273.2037	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	1.8935	2.0690	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	96.9932	117.9867	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	335.6071	307.3142	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Call	36	336.5650	384.3480	0.0000	0.0000	36	0.00
Jun 2016	DAUS	14.60 Put	8,219	383.5650	351.3480	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	65.4248	80.5656	0.0000	0.0000	36	0.00
Jun 2016	DAUS	14.54 Put	1,000	367.4236	338.0475	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	54.5920	67.4493	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	396.7686	365.8263	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	801.9916	753.1901	0.0000	0.0000	35	0.00
Jun 2016	DAUS	16.64 Call	7,900	42.1319	51.3768	0.0000	0.0000	35	0.00
Jun 2016	DAUS	11.80 Put	250	3.2235	3.4603	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	69.9141	62.8771	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	424.5370	392.8401	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	DAUS	16.62 Call	250	50.2513	60.1485	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	31.4981	38.2963	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.72 Call	0	401.2755	443.9948	0.0000	0.0000	448	0.00		
Jul 2016	DAUS	14.60 Put	1,000	449.3226	416.6105	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	14.62 Put	12,000	473.3212	440.4633	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	2020.4985	1952.9919	0.0000	0.0000	32	0.00		
Jul 2016	DAUS	18.19 Call	7,229	35.4840	40.6181	0.0000	0.0000	32	0.00		
Jul 2016	DAUS	11.80 Put	250	6.5607	6.4775	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	107.3271	98.3789	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	75.4411	85.0285	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	58.8697	66.5658	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	36.7429	34.6473	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	331.1123	361.4951	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1364.0736	1309.0842	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	95.1879	106.6592	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	8.6435	9.0267	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	142.8862	133.4749	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	91.3662	102.4452	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	81.4982	90.8947	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	223.1897	210.5876	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	142.3174	158.0879	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	748.3603	713.4231	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	79.9845	88.5583	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	10.8774	11.2060	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	174.0125	164.5678	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	115.9085	128.4361	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	109.3929	121.3798	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	12.2809	12.4538	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	197.1358	187.2239	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	136.7783	150.2238	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	133.5557	146.7570	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	15.0001	13.9771	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	223.8468	209.2366	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	159.7713	172.1641	0.0000	0.0000	0	0.00		
			<u>272,418</u>					<u>1,732.00</u>	<u>0.00</u>	<u>7,355,517.00</u>	<u>0.00</u>
		Total	292,561					2,474.00	10,838,439.90	11,104,146.00	39,738,935,651.10
Future											
Jun 2016	EUUS	Future	10,571	1.1324	1.1279	0.0000	0.0000	0	0.00		
			<u>10,571</u>					<u>0.00</u>	<u>0.00</u>	<u>247,678.00</u>	<u>2,809,269,961.00</u>
		Total	10,571					0.00	0.00	247,678.00	2,809,269,961.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jun 2016	ZAAD	Future	7,764	11.2489	11.2916	11.2623	11.2623	200	2,252,460.00
Sep 2016	ZAAD	Future	1,430	11.4232	11.4669	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	380	11.5888	11.6329	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	4,354	11.7454	11.7908	0.0000	0.0000	0	0.00
			<u>13,928</u>					<u>200.00</u>	<u>2,252,460.00</u>
		Total	13,928					200.00	2,252,460.00
									2,859,374.00
									23,171,310,530.40
Future									
Jun 2016	ZACR	Future	230	2.2354	2.2459	0.0000	0.0000	0	0.00
			<u>230</u>					<u>0.00</u>	<u>0.00</u>
		Total	230					0.00	0.00
									109,314.00
									2,492,459,546.00
Future									
Jun 2016	ZAEU	Future	71,707	16.4966	16.5217	16.5565	16.5009	5,106	84,416,242.20
Sep 2016	ZAEU	Future	8,857	16.8781	16.9038	16.9393	16.8849	510	8,615,038.00
Dec 2016	ZAEU	Future	11,367	17.2463	17.2712	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	Future	2,500	17.5998	17.6254	0.0000	0.0000	0	0.00
			<u>94,431</u>					<u>5,616.00</u>	<u>93,031,280.20</u>
									8,338,795.00
									111,001,877,091.70
Option									
Jun 2016	ZAEU	14.20 Put	6,000	9.1753	9.9915	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.70 Put	2,912	134.6515	137.6009	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	745.6688	772.7384	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	16.63 Put	7,000	515.5379	511.7576	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	17.00 Put	564	758.8938	751.1403	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	17.79 Put	3,500	1394.3776	1379.4817	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	19.85 Call	3,500	9.3365	10.1889	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	17.00 Call	700	770.3220	787.4248	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	643.5018	636.3921	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	884.8419	876.5669	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	296.4626	305.1207	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	239.0255	247.2542	0.0000	0.0000	0	0.00
			<u>41,922</u>					<u>0.00</u>	<u>0.00</u>
		Total	136,353					5,616.00	93,031,280.20
									13,014,538.00
									111,001,877,091.70
Future									
Jun 2016	ZAFR	Future	3,909	15.0010	15.0650	0.0000	0.0000	0	0.00
			<u>3,909</u>					<u>0.00</u>	<u>0.00</u>
		Total	3,909					0.00	0.00
									527,558.00
									5,330,883,797.90
Future									

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
	Jun 2016	ZAGB	Future	57,087	21.2544	21.2321	21.3150	21.2588	1,660	35,316,092.00		
	Sep 2016	ZAGB	Future	24,275	21.6847	21.6625	21.7450	21.7000	7,968	173,119,482.50		
	Dec 2016	ZAGB	Future	5	22.0947	22.0726	0.0000	0.0000	0	0.00		
				<u>81,367</u>					<u>9,628.00</u>	<u>208,435,574.50</u>	<u>5,677,995.00</u>	<u>89,838,673,917.60</u>
Option												
	Jun 2016	ZAGB	24.30 Call	1,300	11.2136	12.5892	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	5.1975	5.6041	0.0000	0.0000	0	0.00		
	Sep 2016	ZAGB	20.51 Call	850	1517.9392	1532.4648	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.13 Put	4,885	48.0110	53.1275	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	107.6824	121.8193	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	21.41 Put	4,885	861.2545	901.1723	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	23.01 Put	783	1803.7071	1827.2808	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	24.46 Call	4,885	541.4285	533.3542	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	26.94 Call	783	235.6257	224.5025	0.0000	0.0000	0	0.00		
				<u>21,754</u>					<u>0.00</u>	<u>0.00</u>	<u>1,648,939.00</u>	<u>0.00</u>
	Total			103,121					9,628.00	208,435,574.50	7,326,934.00	89,838,673,917.60
Future												
	Jun 2016	ZAJY	Future	4,800	0.1312	0.1322	0.0000	0.0000	0	0.00		
	Sep 2016	ZAJY	Future	1,148	0.1343	0.1353	0.0000	0.0000	0	0.00		
	Dec 2016	ZAJY	Future	5,972	0.1373	0.1383	0.0000	0.0000	0	0.00		
				<u>11,920</u>					<u>0.00</u>	<u>0.00</u>	<u>731,634.00</u>	<u>7,661,454,893.80</u>
	Total			11,920					0.00	0.00	731,634.00	7,661,454,893.80
Future												
	Jun 2016	ZAKS	Future	1,266	0.1427	0.1435	0.0000	0.0000	0	0.00		
				<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>17,917.00</u>	<u>245,097,110.00</u>
	Total			1,266					0.00	0.00	17,917.00	245,097,110.00
Future												
	Jun 2016	ZANN	Future	11,085	0.0698	0.0699	0.0000	0.0000	0	0.00		
				<u>11,085</u>					<u>0.00</u>	<u>0.00</u>	<u>1,020,697.00</u>	<u>5,840,828,390.00</u>
	Total			11,085					0.00	0.00	1,020,697.00	5,840,828,390.00
Future												
	Jun 2016	ZAUM	Future	977	14.5675	14.6476	14.6083	14.5600	82	119,827,160.00		
	Sep 2016	ZAUM	Future	151	14.8557	14.9377	14.9351	14.8889	25	37,289,240.00		
	Dec 2016	ZAUM	Future	28	15.1261	15.2090	15.2072	15.2072	5	7,603,600.00		
	Mar 2017	ZAUM	Future	3	15.3785	15.4637	0.0000	0.0000	0	0.00		
				<u>1,159</u>					<u>112.00</u>	<u>164,720,000.00</u>	<u>121,851.00</u>	<u>133,925,458,200.00</u>
	Total			1,159					112.00	164,720,000.00	126,374.00	133,925,458,200.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>	
Future										
Jun 2016	ZAUS	Future	617,682	14.5675	14.6476	14.6466	14.5206	19,531	285,271,554.70	
Sep 2016	ZAUS	Future	166,194	14.8557	14.9377	14.9372	14.8400	2,952	43,982,302.40	
Dec 2016	ZAUS	Future	54,413	15.1261	15.2090	15.2077	15.1674	2,250	34,137,225.00	
Mar 2017	ZAUS	Future	5,571	15.3785	15.4637	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	Future	1,300	15.6482	15.7338	0.0000	0.0000	0	0.00	
			<u>845,160</u>					<u>24,733.00</u>	<u>363,391,082.10</u>	<u>109,335,342.00</u> <u>1,176,619,901,925.20</u>
Option										
Jun 2016	ZAUS	12.16 Put	330	3.1557	3.2019	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.91 Put	6,600	11.2437	10.9757	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.00 Put	750	13.1610	12.7828	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.20 Put	700	19.9896	18.0134	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.50 Call	53,633	1113.7367	1189.3619	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.50 Put	545	46.2367	41.7619	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.53 Put	36,230	49.9218	45.1061	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.00 Put	50,071	144.5297	130.8997	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.10 Put	50	175.8379	159.5883	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.20 Put	5,150	211.3499	192.2648	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.25 Put	51,000	230.7145	210.1410	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.45 Put	500	319.0400	292.1318	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.50 Put	66,600	343.8307	315.2706	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.66 Call	0	339.0617	384.1738	0.0000	0.0000	1,000	0.00	
Jun 2016	ZAUS	14.70 Call	50	323.1723	366.9814	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.78 Call	25,500	293.2817	334.5109	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.80 Put	26,500	518.6904	479.1815	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.85 Put	8,000	551.6070	510.5220	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	243.6256	280.1750	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.96 Put	5,250	627.1349	582.6797	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.97 Put	35,000	634.2056	589.4495	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Call	56,883	223.1094	257.5641	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Put	7,840	655.6094	609.9641	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.10 Call	17,283	196.4937	228.0705	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.75 Call	7,000	83.2350	100.2866	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.90 Call	900	67.9256	82.5676	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.00 Call	650	59.2993	72.5078	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.00 Put	44,505	1491.7993	1424.9078	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.10 Call	3,000	51.3479	63.6662	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.23 Call	750	42.0619	53.1928	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.26 Put	10,000	1732.6547	1663.4229	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.30 Call	1,200	37.7383	48.2629	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.34 Call	5,000	35.4594	45.6492	0.0000	0.0000	0	0.00	

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jun 2016	ZAUS	16.50 Put	300	1960.0812	1888.9082	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	26.3026	35.0071	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	2104.2320	2031.9868	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	21.0488	28.7686	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	13.8461	19.9706	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	13.4038	19.4177	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	12.3579	18.1024	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2444.8579	2370.5024	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	11.2072	16.6419	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	10.6718	15.9567	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	4.1789	5.2683	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	4.0489	4.9305	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	3.9111	4.5766	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	3.8783	4.4930	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	3.4444	3.4121	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	3.3081	3.0832	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	2.9497	2.2439	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	115.8777	109.8758	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	212.9036	201.3959	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	509.2834	483.5387	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	814.7824	869.3442	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	611.3507	582.2095	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	639.7909	686.3522	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	301.5864	328.4801	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	261.6554	286.8955	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	239.1535	262.7323	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	233.5086	256.6623	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	195.5006	215.6822	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	146.3980	162.4355	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	130.7675	145.4016	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	61.3999	71.4579	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.6740	14.8914	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	174.3749	162.3841	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	205.9831	192.2027	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	241.0664	229.1409	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	293.9427	280.2815	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	593.0171	567.9130	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	655.6929	629.0249	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	690.8231	663.3165	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	742.6485	713.9535	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	801.8582	771.8520	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	840.7032	809.8713	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2016	ZAUS	15.00 Put	27,368	851.9683	820.9037	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	969.2408	935.1422	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	975.3233	941.0942	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	820.1792	866.3673	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	785.0379	829.9488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1158.9379	1120.9488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1205.2661	1166.3913	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1363.8953	1321.5735	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1507.9441	1463.3233	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1657.0495	1610.2428	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1864.9458	1815.9272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1912.0134	1862.4062	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2039.2825	1988.1504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	448.7169	479.2081	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	434.2605	464.0493	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	425.5058	454.8590	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	318.8051	342.5613	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	287.9670	306.4682	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	282.9745	301.2152	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	253.8383	270.5372	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	226.8277	242.0685	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	221.9502	236.9253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	220.8940	235.8114	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	213.2698	227.7665	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	208.4666	222.6989	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	169.5058	189.3481	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	165.3748	184.8782	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	160.5396	179.6418	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	149.7580	167.9479	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	140.3472	157.7194	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	134.8303	151.7133	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	125.6555	141.7075	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	121.9032	137.6090	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	92.5202	105.3654	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	87.8638	100.2283	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	77.5687	88.8390	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	75.1780	86.1875	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1020.5330	984.9695	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1098.2945	1061.5790	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1312.0834	1272.0486	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1338.2639	1297.8002	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2065.4955	2015.0216	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>			
Mar 2017	ZAUS	18.43	Call	90	408.6024	434.2758	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44	Call	7,160	407.4020	433.0332	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00	Call	6,370	356.8536	379.8288	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38	Call	3,200	329.2228	351.3614	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42	Call	1,800	167.0473	185.7513	0.0000	0.0000	0	0.00		
				<u>1,479,512</u>					<u>1,000.00</u>	<u>0.00</u>	<u>24,066,092.00</u>	<u>0.00</u>
	Total			2,324,672					25,733.00	363,391,082.10	133,401,434.00	1,176,619,901,925.20

Grand Total	2,935,732					43,813.00	843,485,989.20	177,978,883	1,632,050,120,746.90
--------------------	------------------	--	--	--	--	------------------	-----------------------	--------------------	-----------------------------
